

City of San Diego
Office of the City Treasurer
Investments Division



Portfolio Breakdown & Statistics	As of	1/31/2008
	<i>Liquidity</i>	<i>Core</i>
Portfolio Size	\$732,966,118	\$1,069,976,128
% of total pool	40.65%	59.35%
Portfolio Duration*	0.267	1.610
Index Duration*	0.377	1.667
% of index	70.82%	96.58%
Weighted Average Days to Maturity	97	632
Earned Income Yield	5.380%	8.913%
* Macaulay's Duration for fund 9997 and Effective Duration for fund 9998.		

Note: Does not include the effects of trades executed on 1/31/08 for settlement 2/1/08, which change Liquidity/Core split to 37%/63% and increase duration in both liquidity and core portfolios.